



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 31/01/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/31	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/31	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	AL7T 2012/02/02			Index Future	419.5940	419.6140	0.005	0.0000	0.0000	0
2012/01/31	AL7T 2012/05/03			Index Future	425.4780	425.4960	0.004	0.0000	0.0000	16
2012/01/31	AL7T 2012/08/02			Index Future	431.9260	431.9370	0.003	0.0000	0.0000	0
2012/01/31	ALBI 2012/02/02			Index Future	382.0730	382.0100	(0.016)	0.0000	0.0000	236
2012/01/31	ALBI 2012/05/03			Index Future	387.4310	387.3660	(0.017)	0.0000	0.0000	808
2012/01/31	ALBI 2012/08/02			Index Future	393.3020	393.2290	(0.019)	0.0000	0.0000	0
2012/01/31	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/31	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/01/31	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	CAAN 2012/03/30			Can-Do Future	0.1449	0.1234	(14.838)	0.0000	0.0000	0
2012/01/31	CAAO 2012/03/30			Can-Do Future	0.1311	0.1503	14.645	0.0000	0.0000	100,000
2012/01/31	CAAS 2012/01/31			Can-Do Future	(0.8000)	0.0000	(100.000)	0.0000	0.0000	0
2012/01/31	CAAT 2012/02/29			Can-Do Future	0.0752	0.0587	(21.941)	0.0000	0.0000	12,500
2012/01/31	CAAU 2012/01/31			Can-Do Future	0.0001	0.0000	(100.000)	0.0000	0.0000	0
2012/01/31	CAAV 2012/02/29			Can-Do Future	0.0606	0.0820	35.314	0.0000	0.0000	12,987
2012/01/31	CAAW2012/04/20			Any day expiry	7.9551	7.8827	(0.910)	0.0000	0.0000	0
2012/01/31	CAAW2012/04/20	8.10	Call	Any day expiry	191.0000	163.0000	(14.660)	0	0	0
2012/01/31	CAAW2012/04/20	8.10	Put	Any day expiry	336.0000	380.0000	13.095	0	0	0
2012/01/31	CAAW2012/04/20	8.15	Call	Any day expiry	176.0000	150.0000	(14.773)	0	0	0
2012/01/31	CAAW2012/04/20	8.15	Put	Any day expiry	371.0000	417.0000	12.399	0	0	0
2012/01/31	CAAW2012/04/20	8.05	Call	Any day expiry	207.0000	178.0000	(14.010)	0	0	0
2012/01/31	CAAW2012/04/20	8.05	Put	Any day expiry	302.0000	345.0000	14.238	0	0	0
2012/01/31	CAAX 2012/03/30			Can-Do Future	0.0932	0.0932	0.000	0.0000	0.0000	12,500
2012/01/31	CAAY 2012/04/30			Can-Do Future	0.0872	0.0872	0.000	0.0000	0.0000	12,500
2012/01/31	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/31	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/31	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/31	GOVI 2012/02/02			GOVI	382.9730	382.9450	(0.007)	0.0000	0.0000	181
2012/01/31	GOVI 2012/02/02	369.00	Call	GOVI	139,730.0000	139,450.0000	(0.200)	0	0	0
2012/01/31	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/02/02	369.01	Call	GOVI	139,630.0000	139,350.0000	(0.201)	0	0	0
2012/01/31	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/02/02	368.99	Call	GOVI	139,830.0000	139,550.0000	(0.200)	0	0	0
2012/01/31	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/05/03			GOVI	388.3430	388.3130	(0.008)	0.0000	0.0000	0
2012/01/31	GOVI 2012/05/03	382.00	Call	GOVI	63,430.0000	63,130.0000	(0.473)	0	0	0
2012/01/31	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/05/03	382.01	Call	GOVI	63,330.0000	63,030.0000	(0.474)	0	0	0
2012/01/31	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/05/03	381.99	Call	GOVI	63,530.0000	63,230.0000	(0.472)	0	0	0
2012/01/31	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/08/02			GOVI	394.2280	394.1910	(0.009)	0.0000	0.0000	0
2012/01/31	GOVI 2012/08/02	390.00	Call	GOVI	42,280.0000	41,910.0000	(0.875)	0	0	0
2012/01/31	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/08/02	390.01	Call	GOVI	42,180.0000	41,810.0000	(0.877)	0	0	0
2012/01/31	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GOVI 2012/08/02	389.99	Call	GOVI	42,380.0000	42,010.0000	(0.873)	0	0	0
2012/01/31	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/31	IGOV 2012/02/02			Index Future	168.2630	168.3010	0.023	0.0000	0.0000	113
2012/01/31	IGOV 2012/05/03			Index Future	170.6220	170.6600	0.022	0.0000	0.0000	401
2012/01/31	IGOV 2012/08/02			Index Future	173.2080	173.2430	0.020	0.0000	0.0000	0
2012/01/31	ILBI 2012/02/02			Index Future	456.2780	456.3430	0.014	0.0000	0.0000	88

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2012/01/31	ILBI	2012/05/03			Index Future	463.5680	463.6340	0.014	0.0000	0.0000	0
2012/01/31	ILBI	2012/08/02			Index Future	473.3140	473.3650	0.011	0.0000	0.0000	64
2012/01/31	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/31	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/31	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/31	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/31	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/31	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/31	JBAF	2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/01/31	JBAF	2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/31	JBAF	2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/31	JBAF	2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/01/31	JBAF	2012/06/20			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	2,890
2012/01/31	JBAF	2012/07/18			Jibar Tradeable Future	5.6400	5.6600	0.355	0.0000	0.0000	0
2012/01/31	JBAF	2012/09/19			Jibar Tradeable Future	5.7000	5.7000	0.000	0.0000	0.0000	44,760
2012/01/31	JBAF	2012/12/19			Jibar Tradeable Future	5.8000	5.8000	0.000	0.0000	0.0000	940
2012/01/31	JBAF	2013/03/20			Jibar Tradeable Future	5.9200	5.9300	0.169	0.0000	0.0000	790
2012/01/31	JBAF	2013/06/19			Jibar Tradeable Future	6.0900	6.0900	0.000	0.0000	0.0000	1,250
2012/01/31	JBAF	2013/09/18			Jibar Tradeable Future	6.3100	6.2900	(0.317)	0.0000	0.0000	1,500
2012/01/31	JBAF	2013/12/18			Jibar Tradeable Future	6.5100	6.4900	(0.307)	0.0000	0.0000	1,000
2012/01/31	JN02	2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/31	JN02	2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN02	2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN02	2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN02	2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/31	JN02	2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/31	JN02	2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN05	2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2012/01/31	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/31	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/31	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/31	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/31	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/31	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/31	OTH1 2012/02/02			Index Future	376.5850	376.3600	(0.060)	0.0000	0.0000	0
2012/01/31	R157 2012/02/02			Bond Future	6.4650	6.4540	(0.170)	0.0000	0.0000	4,743
2012/01/31	R157 2012/02/02	8.50	Call	Bond Future	7,053.0000	7,093.0000	0.567	0	0	0
2012/01/31	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R157 2012/02/02	8.55	Call	Bond Future	7,220.0000	7,260.0000	0.554	0	0	0
2012/01/31	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R157 2012/02/02	8.45	Call	Bond Future	6,886.0000	6,926.0000	0.581	0	0	0
2012/01/31	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R157 2012/02/02	6.55	Call	Bond Future	346.0000	363.0000	4.913	0	0	0
2012/01/31	R157 2012/02/02	6.55	Put	Bond Future	41.0000	18.0000	(56.098)	0	0	0
2012/01/31	R157 2012/02/02	6.00	Put	Bond Future	1,688.0000	1,648.0000	(2.370)	0	0	0
2012/01/31	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/31	R157 2012/02/02	7.05	Call	Bond Future	2,082.0000	2,122.0000	1.921	0	0	0
2012/01/31	R157 2012/02/02	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/31	R157 2012/02/02	6.25	Put	Bond Future	779.0000	738.0000	(5.263)	0	0	0
2012/01/31	R157 2012/02/02	6.25	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	3,960
2012/01/31	R157 2012/02/02	6.45	Put	Bond Future	172.0000	124.0000	(27.907)	0	0	0
2012/01/31	R157 2012/02/02	6.45	Call	Bond Future	118.0000	110.0000	(6.780)	0	0	1,320
2012/01/31	R157 2012/02/02	6.65	Call	Bond Future	668.0000	704.0000	5.389	0	0	0
2012/01/31	R157 2012/02/02	6.65	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	1,320

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2012/01/31	R157 2012/02/02	7.20	Call	Bond Future	2,609.0000	2,649.0000	1.533	0	0	0
2012/01/31	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,960
2012/01/31	R157 2012/05/03			Bond Future	6.5350	6.5230	(0.184)	0.0000	0.0000	10,880
2012/01/31	R157 2012/05/03	8.25	Call	Bond Future	5,572.0000	5,611.0000	0.700	0	0	0
2012/01/31	R157 2012/05/03	8.25	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/31	R157 2012/05/03	8.30	Call	Bond Future	5,728.0000	5,768.0000	0.698	0	0	0
2012/01/31	R157 2012/05/03	8.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/31	R157 2012/05/03	8.20	Call	Bond Future	5,415.0000	5,455.0000	0.739	0	0	0
2012/01/31	R157 2012/05/03	8.20	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/01/31	R157 2012/05/03	6.25	Put	Bond Future	1,364.0000	1,333.0000	(2.273)	0	0	0
2012/01/31	R157 2012/05/03	6.25	Call	Bond Future	406.0000	415.0000	2.217	0	0	1,500
2012/01/31	R157 2012/05/03	6.50	Call	Bond Future	748.0000	763.0000	2.005	0	0	0
2012/01/31	R157 2012/05/03	6.50	Put	Bond Future	865.0000	840.0000	(2.890)	0	0	1,500
2012/01/31	R157 2012/05/03	6.75	Call	Bond Future	1,222.0000	1,244.0000	1.800	0	0	0
2012/01/31	R157 2012/05/03	6.75	Put	Bond Future	505.0000	487.0000	(3.564)	0	0	1,500
2012/01/31	R157 2012/08/02			Bond Future	6.5690	6.5570	(0.183)	0.0000	0.0000	0
2012/01/31	R157 2012/08/02	8.00	Call	Bond Future	4,545.0000	4,576.0000	0.682	0	0	0
2012/01/31	R157 2012/08/02	8.00	Put	Bond Future	216.0000	210.0000	(2.778)	0	0	0
2012/01/31	R157 2012/08/02	8.05	Call	Bond Future	4,675.0000	4,706.0000	0.663	0	0	0
2012/01/31	R157 2012/08/02	8.05	Put	Bond Future	198.0000	192.0000	(3.030)	0	0	0
2012/01/31	R157 2012/08/02	7.95	Call	Bond Future	4,416.0000	4,446.0000	0.679	0	0	0
2012/01/31	R157 2012/08/02	7.95	Put	Bond Future	235.0000	228.0000	(2.979)	0	0	0
2012/01/31	R157 2012/11/01			Bond Future	6.6040	6.5900	(0.212)	0.0000	0.0000	0
2012/01/31	R157 2012/11/01	7.00	Call	Bond Future	2,336.0000	2,358.0000	0.942	0	0	0
2012/01/31	R157 2012/11/01	7.00	Put	Bond Future	1,215.0000	1,197.0000	(1.481)	0	0	0
2012/01/31	R157 2012/11/01	7.05	Call	Bond Future	2,429.0000	2,451.0000	0.906	0	0	0
2012/01/31	R157 2012/11/01	7.05	Put	Bond Future	1,167.0000	1,150.0000	(1.457)	0	0	0
2012/01/31	R157 2012/11/01	6.95	Call	Bond Future	2,245.0000	2,266.0000	0.935	0	0	0
2012/01/31	R157 2012/11/01	6.95	Put	Bond Future	1,265.0000	1,246.0000	(1.502)	0	0	0
2012/01/31	R157 2013/02/07			Bond Future	6.6150	6.6000	(0.227)	0.0000	0.0000	0
2012/01/31	R157 2013/02/07	6.75	Call	Bond Future	347.0000	386.0000	11.239	0	0	0
2012/01/31	R157 2013/02/07	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R157 2013/02/07	6.80	Call	Bond Future	476.0000	515.0000	8.193	0	0	0
2012/01/31	R157 2013/02/07	6.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R157 2013/02/07	6.70	Call	Bond Future	219.0000	258.0000	17.808	0	0	0

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2012/01/31	R157 2013/02/07	6.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2012/02/02			Bond Future	8.1740	8.1780	0.049	0.0000	0.0000	23,921
2012/01/31	R186 2012/02/02	9.00	Call	Bond Future	7,647.0000	7,608.0000	(0.510)	0	0	0
2012/01/31	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2012/01/31	R186 2012/02/02	9.05	Call	Bond Future	8,086.0000	8,048.0000	(0.470)	0	0	0
2012/01/31	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2012/02/02	8.95	Call	Bond Future	7,204.0000	7,165.0000	(0.541)	0	0	0
2012/01/31	R186 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2012/02/02	7.75	Put	Bond Future	4,219.0000	4,258.0000	0.924	0	0	0
2012/01/31	R186 2012/02/02	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/31	R186 2012/02/02	6.75	Put	Bond Future	15,046.0000	15,085.0000	0.259	0	0	0
2012/01/31	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/31	R186 2012/02/02	8.00	Put	Bond Future	1,766.0000	1,769.0000	0.170	0	0	0
2012/01/31	R186 2012/02/02	8.00	Call	Bond Future	60.0000	24.0000	(60.000)	0	0	100
2012/01/31	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2012/02/02	13.25	Call	Bond Future	37,496.0000	37,457.0000	(0.104)	0	0	0
2012/01/31	R186 2012/02/02	98.00	Call	Bond Future	109,270.0000	109,231.0000	(0.036)	0	0	0
2012/01/31	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2012/05/03			Bond Future	8.2520	8.2560	0.048	0.0000	0.0000	23,359
2012/01/31	R186 2012/05/03	9.00	Call	Bond Future	7,603.0000	7,560.0000	(0.566)	0	0	0
2012/01/31	R186 2012/05/03	9.00	Put	Bond Future	777.0000	772.0000	(0.644)	0	0	0
2012/01/31	R186 2012/05/03	9.05	Call	Bond Future	7,963.0000	7,921.0000	(0.527)	0	0	0
2012/01/31	R186 2012/05/03	9.05	Put	Bond Future	701.0000	697.0000	(0.571)	0	0	0
2012/01/31	R186 2012/05/03	8.95	Call	Bond Future	7,247.0000	7,205.0000	(0.580)	0	0	0
2012/01/31	R186 2012/05/03	8.95	Put	Bond Future	859.0000	855.0000	(0.466)	0	0	0
2012/01/31	R186 2012/05/03	7.90	Put	Bond Future	5,001.0000	5,012.0000	0.220	0	0	0
2012/01/31	R186 2012/05/03	7.90	Call	Bond Future	1,581.0000	1,554.0000	(1.708)	0	0	2,250
2012/01/31	R186 2012/05/03	8.20	Put	Bond Future	3,253.0000	3,256.0000	0.092	0	0	0
2012/01/31	R186 2012/05/03	8.20	Call	Bond Future	2,756.0000	2,721.0000	(1.270)	0	0	750
2012/01/31	R186 2012/05/03	8.50	Call	Bond Future	4,319.0000	4,279.0000	(0.926)	0	0	0
2012/01/31	R186 2012/05/03	8.50	Put	Bond Future	1,991.0000	1,989.0000	(0.100)	0	0	750
2012/01/31	R186 2012/05/03	8.85	Call	Bond Future	6,550.0000	6,508.0000	(0.641)	0	0	0
2012/01/31	R186 2012/05/03	8.85	Put	Bond Future	1,047.0000	1,043.0000	(0.382)	0	0	2,250
2012/01/31	R186 2012/08/02			Bond Future	8.3170	8.3220	0.060	0.0000	0.0000	0



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2012/01/31	R186 2012/08/02	8.75	Call	Bond Future	7,006.0000	6,963.0000	(0.614)	0	0	0
2012/01/31	R186 2012/08/02	8.75	Put	Bond Future	3,054.0000	3,057.0000	0.098	0	0	0
2012/01/31	R186 2012/08/02	8.80	Call	Bond Future	7,298.0000	7,255.0000	(0.589)	0	0	0
2012/01/31	R186 2012/08/02	8.80	Put	Bond Future	2,902.0000	2,905.0000	0.103	0	0	0
2012/01/31	R186 2012/08/02	8.70	Call	Bond Future	6,718.0000	6,676.0000	(0.625)	0	0	0
2012/01/31	R186 2012/08/02	8.70	Put	Bond Future	3,212.0000	3,217.0000	0.156	0	0	0
2012/01/31	R186 2012/08/02	8.25	Put	Bond Future	0.0000	5,051.0000	100.000	0	0	0
2012/01/31	R186 2012/08/02	8.25	Call	Bond Future	0.0000	4,375.0000	100.000	0	0	8,750
2012/01/31	R186 2012/11/01			Bond Future	8.3830	8.3870	0.048	0.0000	0.0000	0
2012/01/31	R186 2012/11/01	8.75	Call	Bond Future	7,857.0000	7,824.0000	(0.420)	0	0	0
2012/01/31	R186 2012/11/01	8.75	Put	Bond Future	4,554.0000	4,558.0000	0.088	0	0	0
2012/01/31	R186 2012/11/01	8.80	Call	Bond Future	8,129.0000	8,096.0000	(0.406)	0	0	0
2012/01/31	R186 2012/11/01	8.80	Put	Bond Future	4,386.0000	4,390.0000	0.091	0	0	0
2012/01/31	R186 2012/11/01	8.70	Call	Bond Future	7,588.0000	7,556.0000	(0.422)	0	0	0
2012/01/31	R186 2012/11/01	8.70	Put	Bond Future	4,727.0000	4,732.0000	0.106	0	0	0
2012/01/31	R186 2013/02/07			Bond Future	8.4450	8.4500	0.059	0.0000	0.0000	0
2012/01/31	R186 2013/02/07	8.50	Call	Bond Future	494.0000	449.0000	(9.109)	0	0	0
2012/01/31	R186 2013/02/07	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2013/02/07	8.55	Call	Bond Future	941.0000	896.0000	(4.782)	0	0	0
2012/01/31	R186 2013/02/07	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R186 2013/02/07	8.45	Call	Bond Future	45.0000	0.0000	(100.000)	0	0	0
2012/01/31	R186 2013/02/07	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R189 2012/02/02			Bond Future	218.9236	218.9090	(0.007)	0.0000	0.0000	0
2012/01/31	R189 2012/02/02	218.00	Call	Bond Future	924.0000	909.0000	(1.623)	0	0	0
2012/01/31	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R189 2012/02/02	218.05	Call	Bond Future	874.0000	859.0000	(1.716)	0	0	0
2012/01/31	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R189 2012/02/02	217.95	Call	Bond Future	974.0000	959.0000	(1.540)	0	0	0
2012/01/31	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R189 2012/05/03			Bond Future	215.6865	215.6710	(0.007)	0.0000	0.0000	0
2012/01/31	R189 2012/05/03	215.00	Call	Bond Future	687.0000	671.0000	(2.329)	0	0	0
2012/01/31	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R189 2012/05/03	215.05	Call	Bond Future	637.0000	621.0000	(2.512)	0	0	0
2012/01/31	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/31	R189 2012/05/03	214.95	Call	Bond Future	737.0000	721.0000	(2.171)	0	0	0
2012/01/31	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R197 2012/02/02			Bond Future	248.6334	248.8604	0.091	0.0000	0.0000	0
2012/01/31	R197 2012/02/02	237.00	Call	Bond Future	11,633.0000	11,860.0000	1.951	0	0	0
2012/01/31	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R197 2012/02/02	237.05	Call	Bond Future	11,583.0000	11,810.0000	1.960	0	0	0
2012/01/31	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R197 2012/02/02	236.95	Call	Bond Future	11,683.0000	11,910.0000	1.943	0	0	0
2012/01/31	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R197 2012/05/03			Bond Future	252.1196	252.3494	0.091	0.0000	0.0000	965
2012/01/31	R197 2012/05/03	251.00	Call	Bond Future	1,120.0000	1,349.0000	20.446	0	0	0
2012/01/31	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R197 2012/05/03	251.05	Call	Bond Future	1,070.0000	1,299.0000	21.402	0	0	0
2012/01/31	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R197 2012/05/03	250.95	Call	Bond Future	1,170.0000	1,399.0000	19.573	0	0	0
2012/01/31	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R201 2012/02/02			Bond Future	6.0230	6.0120	(0.183)	0.0000	0.0000	3,074
2012/01/31	R201 2012/02/02	8.25	Call	Bond Future	5,837.0000	5,867.0000	0.514	0	0	0
2012/01/31	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R201 2012/02/02	8.30	Call	Bond Future	5,964.0000	5,994.0000	0.503	0	0	0
2012/01/31	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R201 2012/02/02	8.20	Call	Bond Future	5,711.0000	5,741.0000	0.525	0	0	0
2012/01/31	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R201 2012/05/03			Bond Future	6.0590	6.0480	(0.182)	0.0000	0.0000	968
2012/01/31	R201 2012/05/03	7.75	Call	Bond Future	4,105.0000	4,132.0000	0.658	0	0	0
2012/01/31	R201 2012/05/03	7.75	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/31	R201 2012/05/03	7.80	Call	Bond Future	4,223.0000	4,250.0000	0.639	0	0	0
2012/01/31	R201 2012/05/03	7.80	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/31	R201 2012/05/03	7.70	Call	Bond Future	3,987.0000	4,014.0000	0.677	0	0	0
2012/01/31	R201 2012/05/03	7.70	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/01/31	R201 2012/08/02			Bond Future	6.0490	6.0370	(0.198)	0.0000	0.0000	0
2012/01/31	R201 2012/08/02	7.50	Call	Bond Future	3,349.0000	3,372.0000	0.687	0	0	0
2012/01/31	R201 2012/08/02	7.50	Put	Bond Future	131.0000	127.0000	(3.053)	0	0	0

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2012/01/31	R201 2012/08/02	7.55	Call	Bond Future	3,446.0000	3,470.0000	0.696	0	0	0
2012/01/31	R201 2012/08/02	7.55	Put	Bond Future	120.0000	117.0000	(2.500)	0	0	0
2012/01/31	R201 2012/08/02	7.45	Call	Bond Future	3,252.0000	3,275.0000	0.707	0	0	0
2012/01/31	R201 2012/08/02	7.45	Put	Bond Future	143.0000	139.0000	(2.797)	0	0	0
2012/01/31	R201 2012/11/01			Bond Future	6.0220	6.0090	(0.216)	0.0000	0.0000	0
2012/01/31	R201 2012/11/01	6.50	Call	Bond Future	1,813.0000	1,828.0000	0.827	0	0	0
2012/01/31	R201 2012/11/01	6.50	Put	Bond Future	846.0000	835.0000	(1.300)	0	0	0
2012/01/31	R201 2012/11/01	6.55	Call	Bond Future	1,883.0000	1,897.0000	0.743	0	0	0
2012/01/31	R201 2012/11/01	6.55	Put	Bond Future	816.0000	803.0000	(1.593)	0	0	0
2012/01/31	R201 2012/11/01	6.45	Call	Bond Future	1,746.0000	1,760.0000	0.802	0	0	0
2012/01/31	R201 2012/11/01	6.45	Put	Bond Future	880.0000	867.0000	(1.477)	0	0	0
2012/01/31	R201 2013/02/07			Bond Future	5.9360	5.9210	(0.253)	0.0000	0.0000	0
2012/01/31	R201 2013/02/07	6.25	Call	Bond Future	560.0000	587.0000	4.821	0	0	0
2012/01/31	R201 2013/02/07	6.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R201 2013/02/07	6.30	Call	Bond Future	649.0000	675.0000	4.006	0	0	0
2012/01/31	R201 2013/02/07	6.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R201 2013/02/07	6.20	Call	Bond Future	471.0000	498.0000	5.732	0	0	0
2012/01/31	R201 2013/02/07	6.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/02/02			Bond Future	186.9666	186.9666	0.000	0.0000	0.0000	0
2012/01/31	R202 2012/02/02	177.00	Call	Bond Future	9,967.0000	9,967.0000	0.000	0	0	0
2012/01/31	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/02/02	177.05	Call	Bond Future	9,917.0000	9,917.0000	0.000	0	0	0
2012/01/31	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/02/02	176.95	Call	Bond Future	10,017.0000	10,017.0000	0.000	0	0	0
2012/01/31	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/05/03			Bond Future	189.5882	189.5876	0.000	0.0000	0.0000	36,343
2012/01/31	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/05/03	190.00	Put	Bond Future	412.0000	412.0000	0.000	0	0	0
2012/01/31	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/05/03	190.05	Put	Bond Future	462.0000	462.0000	0.000	0	0	0
2012/01/31	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R202 2012/05/03	189.95	Put	Bond Future	362.0000	362.0000	0.000	0	0	0
2012/01/31	R203 2012/02/02			Bond Future	7.1450	7.1440	(0.014)	0.0000	0.0000	1,720

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2012/01/31	R203 2012/02/02	8.75	Call	Bond Future	7,208.0000	7,213.0000	0.069	0	0	0
2012/01/31	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R203 2012/02/02	8.80	Call	Bond Future	7,423.0000	7,428.0000	0.067	0	0	0
2012/01/31	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R203 2012/02/02	8.70	Call	Bond Future	6,993.0000	6,998.0000	0.072	0	0	0
2012/01/31	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R203 2012/02/02	6.95	Put	Bond Future	932.0000	919.0000	(1.395)	0	0	0
2012/01/31	R203 2012/02/02	6.95	Call	Bond Future	12.0000	4.0000	(66.667)	0	0	2,640
2012/01/31	R203 2012/02/02	7.20	Put	Bond Future	119.0000	82.0000	(31.092)	0	0	0
2012/01/31	R203 2012/02/02	7.20	Call	Bond Future	377.0000	344.0000	(8.753)	0	0	880
2012/01/31	R203 2012/02/02	7.35	Call	Bond Future	967.0000	964.0000	(0.310)	0	0	0
2012/01/31	R203 2012/02/02	7.35	Put	Bond Future	11.0000	3.0000	(72.727)	0	0	880
2012/01/31	R203 2012/02/02	7.95	Call	Bond Future	3,695.0000	3,699.0000	0.108	0	0	0
2012/01/31	R203 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,640
2012/01/31	R203 2012/05/03			Bond Future	7.2290	7.2280	(0.014)	0.0000	0.0000	3,536
2012/01/31	R203 2012/05/03	8.75	Call	Bond Future	6,600.0000	6,604.0000	0.061	0	0	0
2012/01/31	R203 2012/05/03	8.75	Put	Bond Future	29.0000	28.0000	(3.448)	0	0	0
2012/01/31	R203 2012/05/03	8.80	Call	Bond Future	6,803.0000	6,807.0000	0.059	0	0	0
2012/01/31	R203 2012/05/03	8.80	Put	Bond Future	25.0000	24.0000	(4.000)	0	0	0
2012/01/31	R203 2012/05/03	8.70	Call	Bond Future	6,398.0000	6,401.0000	0.047	0	0	0
2012/01/31	R203 2012/05/03	8.70	Put	Bond Future	35.0000	33.0000	(5.714)	0	0	0
2012/01/31	R203 2012/05/03	7.00	Put	Bond Future	1,821.0000	1,811.0000	(0.549)	0	0	0
2012/01/31	R203 2012/05/03	7.00	Call	Bond Future	785.0000	780.0000	(0.637)	0	0	4,200
2012/01/31	R203 2012/05/03	7.15	Put	Bond Future	1,426.0000	1,417.0000	(0.631)	0	0	0
2012/01/31	R203 2012/05/03	7.15	Call	Bond Future	1,070.0000	1,066.0000	(0.374)	0	0	1,400
2012/01/31	R203 2012/05/03	7.45	Call	Bond Future	1,808.0000	1,805.0000	(0.166)	0	0	0
2012/01/31	R203 2012/05/03	7.45	Put	Bond Future	820.0000	813.0000	(0.854)	0	0	1,400
2012/01/31	R203 2012/05/03	7.80	Call	Bond Future	2,921.0000	2,919.0000	(0.068)	0	0	0
2012/01/31	R203 2012/05/03	7.80	Put	Bond Future	392.0000	386.0000	(1.531)	0	0	4,200
2012/01/31	R203 2012/08/02			Bond Future	7.2910	7.2910	0.000	0.0000	0.0000	0
2012/01/31	R203 2012/08/02	8.50	Call	Bond Future	5,572.0000	5,568.0000	(0.072)	0	0	0
2012/01/31	R203 2012/08/02	8.50	Put	Bond Future	523.0000	519.0000	(0.765)	0	0	0
2012/01/31	R203 2012/08/02	8.55	Call	Bond Future	5,738.0000	5,734.0000	(0.070)	0	0	0
2012/01/31	R203 2012/08/02	8.55	Put	Bond Future	487.0000	483.0000	(0.821)	0	0	0
2012/01/31	R203 2012/08/02	8.45	Call	Bond Future	5,403.0000	5,399.0000	(0.074)	0	0	0

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2012/01/31	R203 2012/08/02	8.45	Put	Bond Future	557.0000	553.0000	(0.718)	0	0	0
2012/01/31	R203 2012/11/01			Bond Future	7.3580	7.3570	(0.014)	0.0000	0.0000	0
2012/01/31	R203 2012/11/01	7.75	Call	Bond Future	3,392.0000	3,390.0000	(0.059)	0	0	0
2012/01/31	R203 2012/11/01	7.75	Put	Bond Future	1,795.0000	1,789.0000	(0.334)	0	0	0
2012/01/31	R203 2012/11/01	7.80	Call	Bond Future	3,521.0000	3,520.0000	(0.028)	0	0	0
2012/01/31	R203 2012/11/01	7.80	Put	Bond Future	1,723.0000	1,718.0000	(0.290)	0	0	0
2012/01/31	R203 2012/11/01	7.70	Call	Bond Future	3,264.0000	3,263.0000	(0.031)	0	0	0
2012/01/31	R203 2012/11/01	7.70	Put	Bond Future	1,869.0000	1,864.0000	(0.268)	0	0	0
2012/01/31	R203 2013/02/07			Bond Future	7.4180	7.4180	0.000	0.0000	0.0000	0
2012/01/31	R203 2013/02/07	6.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R203 2013/02/07	6.50	Put	Bond Future	3,661.0000	3,661.0000	0.000	0	0	0
2012/01/31	R203 2013/02/07	6.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R203 2013/02/07	6.55	Put	Bond Future	3,457.0000	3,457.0000	0.000	0	0	0
2012/01/31	R203 2013/02/07	6.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R203 2013/02/07	6.45	Put	Bond Future	3,865.0000	3,865.0000	0.000	0	0	0
2012/01/31	R204 2012/02/02			Bond Future	7.4350	7.4340	(0.013)	0.0000	0.0000	3,450
2012/01/31	R204 2012/02/02	9.00	Call	Bond Future	8,041.0000	8,047.0000	0.075	0	0	0
2012/01/31	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R204 2012/02/02	9.05	Call	Bond Future	8,285.0000	8,290.0000	0.060	0	0	0
2012/01/31	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R204 2012/02/02	8.95	Call	Bond Future	7,797.0000	7,802.0000	0.064	0	0	0
2012/01/31	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R204 2012/02/02	7.25	Put	Bond Future	1,025.0000	1,007.0000	(1.756)	0	0	0
2012/01/31	R204 2012/02/02	7.25	Call	Bond Future	19.0000	7.0000	(63.158)	0	0	540
2012/01/31	R204 2012/02/02	8.00	Call	Bond Future	2,998.0000	3,003.0000	0.167	0	0	0
2012/01/31	R204 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	540
2012/01/31	R204 2012/02/02	7.50	Call	Bond Future	478.0000	440.0000	(7.950)	0	0	0
2012/01/31	R204 2012/02/02	7.50	Put	Bond Future	127.0000	84.0000	(33.858)	0	0	0
2012/01/31	R204 2012/05/03			Bond Future	7.5200	7.5190	(0.013)	0.0000	0.0000	3,126
2012/01/31	R204 2012/05/03	8.75	Call	Bond Future	6,294.0000	6,296.0000	0.032	0	0	0
2012/01/31	R204 2012/05/03	8.75	Put	Bond Future	115.0000	112.0000	(2.609)	0	0	0
2012/01/31	R204 2012/05/03	8.80	Call	Bond Future	6,520.0000	6,522.0000	0.031	0	0	0
2012/01/31	R204 2012/05/03	8.80	Put	Bond Future	100.0000	97.0000	(3.000)	0	0	0
2012/01/31	R204 2012/05/03	8.70	Call	Bond Future	6,067.0000	6,069.0000	0.033	0	0	0

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2012/01/31	R204 2012/05/03	8.70	Put	Bond Future	130.0000	127.0000	(2.308)	0	0	0
2012/01/31	R204 2012/05/03	7.00	Put	Bond Future	3,278.0000	3,268.0000	(0.305)	0	0	0
2012/01/31	R204 2012/05/03	7.00	Call	Bond Future	518.0000	513.0000	(0.965)	0	0	550
2012/01/31	R204 2012/05/03	7.75	Call	Bond Future	2,219.0000	2,214.0000	(0.225)	0	0	0
2012/01/31	R204 2012/05/03	7.75	Put	Bond Future	1,027.0000	1,017.0000	(0.974)	0	0	550
2012/01/31	R204 2012/08/02			Bond Future	7.5890	7.5880	(0.013)	0.0000	0.0000	0
2012/01/31	R204 2012/08/02	8.50	Call	Bond Future	5,382.0000	5,381.0000	(0.019)	0	0	0
2012/01/31	R204 2012/08/02	8.50	Put	Bond Future	913.0000	907.0000	(0.657)	0	0	0
2012/01/31	R204 2012/08/02	8.55	Call	Bond Future	5,568.0000	5,567.0000	(0.018)	0	0	0
2012/01/31	R204 2012/08/02	8.55	Put	Bond Future	860.0000	854.0000	(0.698)	0	0	0
2012/01/31	R204 2012/08/02	8.45	Call	Bond Future	5,198.0000	5,196.0000	(0.038)	0	0	0
2012/01/31	R204 2012/08/02	8.45	Put	Bond Future	968.0000	960.0000	(0.826)	0	0	0
2012/01/31	R204 2012/11/01			Bond Future	7.6580	7.6570	(0.013)	0.0000	0.0000	0
2012/01/31	R204 2012/11/01	8.00	Call	Bond Future	3,958.0000	3,956.0000	(0.051)	0	0	0
2012/01/31	R204 2012/11/01	8.00	Put	Bond Future	2,310.0000	2,303.0000	(0.303)	0	0	0
2012/01/31	R204 2012/11/01	8.05	Call	Bond Future	4,108.0000	4,105.0000	(0.073)	0	0	0
2012/01/31	R204 2012/11/01	8.05	Put	Bond Future	2,222.0000	2,214.0000	(0.360)	0	0	0
2012/01/31	R204 2012/11/01	7.95	Call	Bond Future	3,817.0000	3,815.0000	(0.052)	0	0	0
2012/01/31	R204 2012/11/01	7.95	Put	Bond Future	2,408.0000	2,401.0000	(0.291)	0	0	0
2012/01/31	R204 2013/02/07			Bond Future	7.7210	7.7200	(0.013)	0.0000	0.0000	0
2012/01/31	R204 2013/02/07	8.00	Call	Bond Future	1,295.0000	1,300.0000	0.386	0	0	0
2012/01/31	R204 2013/02/07	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R204 2013/02/07	8.05	Call	Bond Future	1,525.0000	1,530.0000	0.328	0	0	0
2012/01/31	R204 2013/02/07	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R204 2013/02/07	7.95	Call	Bond Future	1,064.0000	1,069.0000	0.470	0	0	0
2012/01/31	R204 2013/02/07	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R206 2012/02/02			Bond Future	5.8930	5.8920	(0.017)	0.0000	0.0000	0
2012/01/31	R206 2012/02/02	8.00	Call	Bond Future	3,784.0000	3,786.0000	0.053	0	0	0
2012/01/31	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R206 2012/02/02	8.05	Call	Bond Future	3,872.0000	3,874.0000	0.052	0	0	0
2012/01/31	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R206 2012/02/02	7.95	Call	Bond Future	3,697.0000	3,698.0000	0.027	0	0	0
2012/01/31	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R206 2012/05/03			Bond Future	5.9320	5.9310	(0.017)	0.0000	0.0000	300

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2012/01/31	R206 2012/05/03	7.50	Call	Bond Future	2,486.0000	2,488.0000	0.080	0	0	0
2012/01/31	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/31	R206 2012/05/03	7.55	Call	Bond Future	2,564.0000	2,566.0000	0.078	0	0	0
2012/01/31	R206 2012/05/03	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/31	R206 2012/05/03	7.45	Call	Bond Future	2,409.0000	2,410.0000	0.042	0	0	0
2012/01/31	R206 2012/05/03	7.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/31	R206 2012/08/02			Bond Future	5.8960	5.8960	0.000	0.0000	0.0000	0
2012/01/31	R206 2012/08/02	7.25	Call	Bond Future	1,936.0000	1,935.0000	(0.052)	0	0	0
2012/01/31	R206 2012/08/02	7.25	Put	Bond Future	90.0000	89.0000	(1.111)	0	0	0
2012/01/31	R206 2012/08/02	7.30	Call	Bond Future	1,995.0000	1,995.0000	0.000	0	0	0
2012/01/31	R206 2012/08/02	7.30	Put	Bond Future	82.0000	82.0000	0.000	0	0	0
2012/01/31	R206 2012/08/02	7.20	Call	Bond Future	1,877.0000	1,876.0000	(0.053)	0	0	0
2012/01/31	R206 2012/08/02	7.20	Put	Bond Future	98.0000	97.0000	(1.020)	0	0	0
2012/01/31	R206 2012/11/01			Bond Future	5.8100	5.8110	0.017	0.0000	0.0000	0
2012/01/31	R206 2012/11/01	6.00	Call	Bond Future	869.0000	867.0000	(0.230)	0	0	0
2012/01/31	R206 2012/11/01	6.00	Put	Bond Future	650.0000	650.0000	0.000	0	0	0
2012/01/31	R206 2012/11/01	6.05	Call	Bond Future	904.0000	902.0000	(0.221)	0	0	0
2012/01/31	R206 2012/11/01	6.05	Put	Bond Future	628.0000	627.0000	(0.159)	0	0	0
2012/01/31	R206 2012/11/01	5.95	Call	Bond Future	837.0000	835.0000	(0.239)	0	0	0
2012/01/31	R206 2012/11/01	5.95	Put	Bond Future	676.0000	675.0000	(0.148)	0	0	0
2012/01/31	R206 2013/02/07			Bond Future	5.5730	5.5760	0.054	0.0000	0.0000	0
2012/01/31	R206 2013/02/07	6.00	Call	Bond Future	383.0000	381.0000	(0.522)	0	0	0
2012/01/31	R206 2013/02/07	6.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R206 2013/02/07	6.05	Call	Bond Future	428.0000	425.0000	(0.701)	0	0	0
2012/01/31	R206 2013/02/07	6.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R206 2013/02/07	5.95	Call	Bond Future	339.0000	336.0000	(0.885)	0	0	0
2012/01/31	R206 2013/02/07	5.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R207 2012/02/02			Bond Future	7.6800	7.6790	(0.013)	0.0000	0.0000	18,047
2012/01/31	R207 2012/02/02	9.00	Call	Bond Future	7,257.0000	7,263.0000	0.083	0	0	0
2012/01/31	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R207 2012/02/02	9.05	Call	Bond Future	7,518.0000	7,524.0000	0.080	0	0	0
2012/01/31	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R207 2012/02/02	8.95	Call	Bond Future	6,995.0000	7,000.0000	0.071	0	0	0
2012/01/31	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/31	R207 2012/02/02	7.35	Put	Bond Future	1,927.0000	1,922.0000	(0.259)	0	0	0
2012/01/31	R207 2012/02/02	7.35	Call	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/01/31	R207 2012/02/02	7.65	Put	Bond Future	357.0000	308.0000	(13.725)	0	0	0
2012/01/31	R207 2012/02/02	7.65	Call	Bond Future	184.0000	140.0000	(23.913)	0	0	640
2012/01/31	R207 2012/02/02	7.85	Call	Bond Future	995.0000	988.0000	(0.704)	0	0	0
2012/01/31	R207 2012/02/02	7.85	Put	Bond Future	20.0000	8.0000	(60.000)	0	0	640
2012/01/31	R207 2012/02/02	8.50	Call	Bond Future	4,591.0000	4,596.0000	0.109	0	0	0
2012/01/31	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/01/31	R207 2012/05/03			Bond Future	7.7670	7.7660	(0.013)	0.0000	0.0000	24,935
2012/01/31	R207 2012/05/03	8.75	Call	Bond Future	5,555.0000	5,556.0000	0.018	0	0	0
2012/01/31	R207 2012/05/03	8.75	Put	Bond Future	236.0000	232.0000	(1.695)	0	0	0
2012/01/31	R207 2012/05/03	8.80	Call	Bond Future	5,789.0000	5,790.0000	0.017	0	0	0
2012/01/31	R207 2012/05/03	8.80	Put	Bond Future	210.0000	205.0000	(2.381)	0	0	0
2012/01/31	R207 2012/05/03	8.70	Call	Bond Future	5,322.0000	5,323.0000	0.019	0	0	0
2012/01/31	R207 2012/05/03	8.70	Put	Bond Future	265.0000	260.0000	(1.887)	0	0	0
2012/01/31	R207 2012/05/03	7.45	Put	Bond Future	2,719.0000	2,707.0000	(0.441)	0	0	0
2012/01/31	R207 2012/05/03	7.45	Call	Bond Future	922.0000	916.0000	(0.651)	0	0	2,400
2012/01/31	R207 2012/05/03	7.65	Put	Bond Future	2,027.0000	2,015.0000	(0.592)	0	0	0
2012/01/31	R207 2012/05/03	7.65	Call	Bond Future	1,369.0000	1,362.0000	(0.511)	0	0	800
2012/01/31	R207 2012/05/03	8.00	Call	Bond Future	2,419.0000	2,414.0000	(0.207)	0	0	0
2012/01/31	R207 2012/05/03	8.00	Put	Bond Future	1,124.0000	1,114.0000	(0.890)	0	0	800
2012/01/31	R207 2012/05/03	8.30	Call	Bond Future	3,562.0000	3,559.0000	(0.084)	0	0	0
2012/01/31	R207 2012/05/03	8.30	Put	Bond Future	632.0000	623.0000	(1.424)	0	0	2,400
2012/01/31	R207 2012/08/02			Bond Future	7.8390	7.8390	0.000	0.0000	0.0000	0
2012/01/31	R207 2012/08/02	8.75	Call	Bond Future	5,809.0000	5,803.0000	(0.103)	0	0	0
2012/01/31	R207 2012/08/02	8.75	Put	Bond Future	1,005.0000	999.0000	(0.597)	0	0	0
2012/01/31	R207 2012/08/02	8.80	Call	Bond Future	6,008.0000	6,002.0000	(0.100)	0	0	0
2012/01/31	R207 2012/08/02	8.80	Put	Bond Future	949.0000	943.0000	(0.632)	0	0	0
2012/01/31	R207 2012/08/02	8.70	Call	Bond Future	5,612.0000	5,606.0000	(0.107)	0	0	0
2012/01/31	R207 2012/08/02	8.70	Put	Bond Future	1,064.0000	1,058.0000	(0.564)	0	0	0
2012/01/31	R207 2012/11/01			Bond Future	7.9080	7.9080	0.000	0.0000	0.0000	0
2012/01/31	R207 2012/11/01	8.25	Call	Bond Future	4,396.0000	4,390.0000	(0.136)	0	0	0
2012/01/31	R207 2012/11/01	8.25	Put	Bond Future	2,609.0000	2,603.0000	(0.230)	0	0	0
2012/01/31	R207 2012/11/01	8.30	Call	Bond Future	4,555.0000	4,549.0000	(0.132)	0	0	0
2012/01/31	R207 2012/11/01	8.30	Put	Bond Future	2,510.0000	2,504.0000	(0.239)	0	0	0



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2012/01/31	R207 2012/11/01	8.20	Call	Bond Future	4,239.0000	4,233.0000	(0.142)	0	0	0
2012/01/31	R207 2012/11/01	8.20	Put	Bond Future	2,710.0000	2,704.0000	(0.221)	0	0	0
2012/01/31	R207 2013/02/07			Bond Future	7.9740	7.9740	0.000	0.0000	0.0000	0
2012/01/31	R207 2013/02/07	8.25	Call	Bond Future	1,400.0000	1,400.0000	0.000	0	0	0
2012/01/31	R207 2013/02/07	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R207 2013/02/07	8.30	Call	Bond Future	1,651.0000	1,651.0000	0.000	0	0	0
2012/01/31	R207 2013/02/07	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R207 2013/02/07	8.20	Call	Bond Future	1,148.0000	1,148.0000	0.000	0	0	0
2012/01/31	R207 2013/02/07	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02			Bond Future	7.7240	7.7240	0.000	0.0000	0.0000	8,905
2012/01/31	R208 2012/02/02	9.00	Call	Bond Future	7,521.0000	7,521.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	9.05	Call	Bond Future	7,800.0000	7,800.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	8.95	Call	Bond Future	7,241.0000	7,241.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	7.45	Put	Bond Future	1,723.0000	1,722.0000	(0.058)	0	0	0
2012/01/31	R208 2012/02/02	7.45	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	2,880
2012/01/31	R208 2012/02/02	7.70	Put	Bond Future	348.0000	300.0000	(13.793)	0	0	0
2012/01/31	R208 2012/02/02	7.70	Call	Bond Future	199.0000	151.0000	(24.121)	0	0	960
2012/01/31	R208 2012/02/02	7.90	Call	Bond Future	1,101.0000	1,091.0000	(0.908)	0	0	0
2012/01/31	R208 2012/02/02	7.90	Put	Bond Future	15.0000	5.0000	(66.667)	0	0	960
2012/01/31	R208 2012/02/02	8.55	Call	Bond Future	4,959.0000	4,959.0000	0.000	0	0	0
2012/01/31	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/01/31	R208 2012/05/03			Bond Future	7.8020	7.8010	(0.013)	0.0000	0.0000	9,269
2012/01/31	R208 2012/05/03	9.00	Call	Bond Future	7,051.0000	7,053.0000	0.028	0	0	0
2012/01/31	R208 2012/05/03	9.00	Put	Bond Future	132.0000	128.0000	(3.030)	0	0	0
2012/01/31	R208 2012/05/03	9.05	Call	Bond Future	7,307.0000	7,310.0000	0.041	0	0	0
2012/01/31	R208 2012/05/03	9.05	Put	Bond Future	114.0000	111.0000	(2.632)	0	0	0
2012/01/31	R208 2012/05/03	8.95	Call	Bond Future	6,793.0000	6,795.0000	0.029	0	0	0
2012/01/31	R208 2012/05/03	8.95	Put	Bond Future	150.0000	146.0000	(2.667)	0	0	0
2012/01/31	R208 2012/05/03	7.50	Put	Bond Future	2,828.0000	2,815.0000	(0.460)	0	0	0
2012/01/31	R208 2012/05/03	7.50	Call	Bond Future	975.0000	968.0000	(0.718)	0	0	3,000
2012/01/31	R208 2012/05/03	7.70	Put	Bond Future	2,084.0000	2,071.0000	(0.624)	0	0	0

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2012/01/31	R208 2012/05/03	7.70	Call	Bond Future	1,463.0000	1,456.0000	(0.478)	0	0	1,000
2012/01/31	R208 2012/05/03	8.05	Call	Bond Future	2,614.0000	2,609.0000	(0.191)	0	0	0
2012/01/31	R208 2012/05/03	8.05	Put	Bond Future	1,126.0000	1,115.0000	(0.977)	0	0	1,000
2012/01/31	R208 2012/05/03	8.35	Call	Bond Future	3,865.0000	3,862.0000	(0.078)	0	0	0
2012/01/31	R208 2012/05/03	8.35	Put	Bond Future	616.0000	607.0000	(1.461)	0	0	3,000
2012/01/31	R208 2012/08/02			Bond Future	7.8660	7.8660	0.000	0.0000	0.0000	0
2012/01/31	R208 2012/08/02	8.75	Call	Bond Future	6,185.0000	6,178.0000	(0.113)	0	0	0
2012/01/31	R208 2012/08/02	8.75	Put	Bond Future	1,133.0000	1,126.0000	(0.618)	0	0	0
2012/01/31	R208 2012/08/02	8.80	Call	Bond Future	6,398.0000	6,392.0000	(0.094)	0	0	0
2012/01/31	R208 2012/08/02	8.80	Put	Bond Future	1,070.0000	1,064.0000	(0.561)	0	0	0
2012/01/31	R208 2012/08/02	8.70	Call	Bond Future	5,973.0000	5,967.0000	(0.100)	0	0	0
2012/01/31	R208 2012/08/02	8.70	Put	Bond Future	1,197.0000	1,191.0000	(0.501)	0	0	0
2012/01/31	R208 2012/11/01			Bond Future	7.9310	7.9310	0.000	0.0000	0.0000	0
2012/01/31	R208 2012/11/01	8.25	Call	Bond Future	4,504.0000	4,498.0000	(0.133)	0	0	0
2012/01/31	R208 2012/11/01	8.25	Put	Bond Future	2,685.0000	2,679.0000	(0.223)	0	0	0
2012/01/31	R208 2012/11/01	8.30	Call	Bond Future	4,678.0000	4,672.0000	(0.128)	0	0	0
2012/01/31	R208 2012/11/01	8.30	Put	Bond Future	2,578.0000	2,572.0000	(0.233)	0	0	0
2012/01/31	R208 2012/11/01	8.20	Call	Bond Future	4,340.0000	4,334.0000	(0.138)	0	0	0
2012/01/31	R208 2012/11/01	8.20	Put	Bond Future	2,803.0000	2,797.0000	(0.214)	0	0	0
2012/01/31	R208 2013/02/07			Bond Future	7.9920	7.9910	(0.013)	0.0000	0.0000	0
2012/01/31	R208 2013/02/07	8.00	Call	Bond Future	45.0000	51.0000	13.333	0	0	0
2012/01/31	R208 2013/02/07	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2013/02/07	8.05	Call	Bond Future	325.0000	331.0000	1.846	0	0	0
2012/01/31	R208 2013/02/07	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2013/02/07	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R208 2013/02/07	7.95	Put	Bond Future	237.0000	231.0000	(2.532)	0	0	0
2012/01/31	R209 2012/02/02			Bond Future	8.5940	8.6080	0.163	0.0000	0.0000	1,199
2012/01/31	R209 2012/02/02	9.00	Call	Bond Future	3,211.0000	3,096.0000	(3.581)	0	0	0
2012/01/31	R209 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/31	R209 2012/02/02	9.05	Call	Bond Future	3,591.0000	3,476.0000	(3.202)	0	0	0
2012/01/31	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R209 2012/02/02	8.95	Call	Bond Future	2,830.0000	2,713.0000	(4.134)	0	0	0
2012/01/31	R209 2012/02/02	8.95	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/01/31	R209 2012/05/03			Bond Future	8.6620	8.6760	0.162	0.0000	0.0000	2,042

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2012/01/31	R209 2012/05/03	9.00	Call	Bond Future	4,101.0000	4,013.0000	(2.146)	0	0	0
2012/01/31	R209 2012/05/03	9.00	Put	Bond Future	1,448.0000	1,473.0000	1.727	0	0	0
2012/01/31	R209 2012/05/03	9.05	Call	Bond Future	4,357.0000	4,266.0000	(2.089)	0	0	0
2012/01/31	R209 2012/05/03	9.05	Put	Bond Future	1,324.0000	1,346.0000	1.662	0	0	0
2012/01/31	R209 2012/05/03	8.95	Call	Bond Future	3,852.0000	3,766.0000	(2.233)	0	0	0
2012/01/31	R209 2012/05/03	8.95	Put	Bond Future	1,582.0000	1,609.0000	1.707	0	0	0
2012/01/31	R209 2012/08/02			Bond Future	8.7200	8.7350	0.172	0.0000	0.0000	0
2012/01/31	R209 2012/08/02	9.25	Call	Bond Future	6,496.0000	6,404.0000	(1.416)	0	0	0
2012/01/31	R209 2012/08/02	9.25	Put	Bond Future	2,447.0000	2,475.0000	1.144	0	0	0
2012/01/31	R209 2012/08/02	9.30	Call	Bond Future	6,740.0000	6,648.0000	(1.365)	0	0	0
2012/01/31	R209 2012/08/02	9.30	Put	Bond Future	2,327.0000	2,355.0000	1.203	0	0	0
2012/01/31	R209 2012/08/02	9.20	Call	Bond Future	6,254.0000	6,164.0000	(1.439)	0	0	0
2012/01/31	R209 2012/08/02	9.20	Put	Bond Future	2,572.0000	2,602.0000	1.166	0	0	0
2012/01/31	R209 2012/11/01			Bond Future	8.7780	8.7940	0.182	0.0000	0.0000	0
2012/01/31	R209 2012/11/01	9.00	Call	Bond Future	5,949.0000	5,866.0000	(1.395)	0	0	0
2012/01/31	R209 2012/11/01	9.00	Put	Bond Future	4,229.0000	4,272.0000	1.017	0	0	0
2012/01/31	R209 2012/11/01	9.05	Call	Bond Future	6,168.0000	6,083.0000	(1.378)	0	0	0
2012/01/31	R209 2012/11/01	9.05	Put	Bond Future	4,069.0000	4,110.0000	1.008	0	0	0
2012/01/31	R209 2012/11/01	8.95	Call	Bond Future	5,743.0000	5,662.0000	(1.410)	0	0	0
2012/01/31	R209 2012/11/01	8.95	Put	Bond Future	4,405.0000	4,450.0000	1.022	0	0	0
2012/01/31	R209 2013/02/07			Bond Future	8.8350	8.8520	0.192	0.0000	0.0000	0
2012/01/31	R209 2013/02/07	9.00	Call	Bond Future	1,270.0000	1,138.0000	(10.394)	0	0	0
2012/01/31	R209 2013/02/07	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R209 2013/02/07	9.05	Call	Bond Future	1,648.0000	1,516.0000	(8.010)	0	0	0
2012/01/31	R209 2013/02/07	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R209 2013/02/07	8.95	Call	Bond Future	889.0000	756.0000	(14.961)	0	0	0
2012/01/31	R209 2013/02/07	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R210 2012/02/02			Bond Future	139.8852	139.7022	(0.131)	0.0000	0.0000	20
2012/01/31	R210 2012/02/02	131.00	Call	Bond Future	8,885.0000	8,702.0000	(2.060)	0	0	0
2012/01/31	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R210 2012/02/02	131.05	Call	Bond Future	8,835.0000	8,652.0000	(2.071)	0	0	0
2012/01/31	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R210 2012/02/02	130.95	Call	Bond Future	8,935.0000	8,752.0000	(2.048)	0	0	0
2012/01/31	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/31	R210 2012/05/03			Bond Future	140.0892	139.9034	(0.133)	0.0000	0.0000	735
2012/01/31	R210 2012/05/03	139.00	Call	Bond Future	1,089.0000	903.0000	(17.080)	0	0	0
2012/01/31	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R210 2012/05/03	139.05	Call	Bond Future	1,039.0000	853.0000	(17.902)	0	0	0
2012/01/31	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R210 2012/05/03	138.95	Call	Bond Future	1,139.0000	953.0000	(16.330)	0	0	0
2012/01/31	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R211 2012/02/02			Bond Future	116.6547	116.6502	(0.004)	0.0000	0.0000	0
2012/01/31	R211 2012/02/02	110.50	Call	Bond Future	6,155.0000	6,150.0000	(0.081)	0	0	0
2012/01/31	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R211 2012/02/02	110.55	Call	Bond Future	6,105.0000	6,100.0000	(0.082)	0	0	0
2012/01/31	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R211 2012/02/02	110.45	Call	Bond Future	6,205.0000	6,200.0000	(0.081)	0	0	0
2012/01/31	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R211 2012/05/03			Bond Future	118.2904	118.2856	(0.004)	0.0000	0.0000	480
2012/01/31	R211 2012/05/03	118.20	Call	Bond Future	90.0000	86.0000	(4.444)	0	0	0
2012/01/31	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R211 2012/05/03	118.25	Call	Bond Future	40.0000	36.0000	(10.000)	0	0	0
2012/01/31	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R211 2012/05/03	118.15	Call	Bond Future	140.0000	136.0000	(2.857)	0	0	0
2012/01/31	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R212 2012/02/02			Bond Future	114.4822	114.4816	(0.001)	0.0000	0.0000	0
2012/01/31	R212 2012/02/02	108.50	Call	Bond Future	5,982.0000	5,982.0000	0.000	0	0	0
2012/01/31	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R212 2012/02/02	108.55	Call	Bond Future	5,932.0000	5,932.0000	0.000	0	0	0
2012/01/31	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R212 2012/02/02	108.45	Call	Bond Future	6,032.0000	6,032.0000	0.000	0	0	0
2012/01/31	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R212 2012/05/03			Bond Future	116.0876	116.0865	(0.001)	0.0000	0.0000	2,777
2012/01/31	R212 2012/05/03	115.30	Call	Bond Future	788.0000	787.0000	(0.127)	0	0	0
2012/01/31	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R212 2012/05/03	115.35	Call	Bond Future	738.0000	737.0000	(0.136)	0	0	0
2012/01/31	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/31	R212 2012/05/03	115.25	Call	Bond Future	838.0000	837.0000	(0.119)	0	0	0
2012/01/31	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R213 2012/02/02			Bond Future	8.5790	8.5940	0.175	0.0000	0.0000	487
2012/01/31	R213 2012/02/02	9.00	Call	Bond Future	3,380.0000	3,255.0000	(3.698)	0	0	0
2012/01/31	R213 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/31	R213 2012/02/02	9.05	Call	Bond Future	3,767.0000	3,643.0000	(3.292)	0	0	0
2012/01/31	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R213 2012/02/02	8.95	Call	Bond Future	2,990.0000	2,865.0000	(4.181)	0	0	0
2012/01/31	R213 2012/02/02	8.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/31	R213 2012/05/03			Bond Future	8.6520	8.6670	0.173	0.0000	0.0000	92
2012/01/31	R213 2012/05/03	9.25	Call	Bond Future	5,579.0000	5,474.0000	(1.882)	0	0	0
2012/01/31	R213 2012/05/03	9.25	Put	Bond Future	906.0000	923.0000	1.876	0	0	0
2012/01/31	R213 2012/05/03	9.30	Call	Bond Future	5,868.0000	5,761.0000	(1.823)	0	0	0
2012/01/31	R213 2012/05/03	9.30	Put	Bond Future	822.0000	837.0000	1.825	0	0	0
2012/01/31	R213 2012/05/03	9.20	Call	Bond Future	5,294.0000	5,191.0000	(1.946)	0	0	0
2012/01/31	R213 2012/05/03	9.20	Put	Bond Future	997.0000	1,016.0000	1.906	0	0	0
2012/01/31	R213 2012/08/02			Bond Future	8.7150	8.7300	0.172	0.0000	0.0000	0
2012/01/31	R213 2012/08/02	9.25	Call	Bond Future	6,618.0000	6,526.0000	(1.390)	0	0	0
2012/01/31	R213 2012/08/02	9.25	Put	Bond Future	2,473.0000	2,501.0000	1.132	0	0	0
2012/01/31	R213 2012/08/02	9.30	Call	Bond Future	6,868.0000	6,775.0000	(1.354)	0	0	0
2012/01/31	R213 2012/08/02	9.30	Put	Bond Future	2,351.0000	2,378.0000	1.148	0	0	0
2012/01/31	R213 2012/08/02	9.20	Call	Bond Future	6,369.0000	6,279.0000	(1.413)	0	0	0
2012/01/31	R213 2012/08/02	9.20	Put	Bond Future	2,598.0000	2,629.0000	1.193	0	0	0
2012/01/31	R213 2012/11/01			Bond Future	8.7800	8.7960	0.182	0.0000	0.0000	0
2012/01/31	R213 2012/11/01	9.00	Call	Bond Future	6,018.0000	5,935.0000	(1.379)	0	0	0
2012/01/31	R213 2012/11/01	9.00	Put	Bond Future	4,298.0000	4,342.0000	1.024	0	0	0
2012/01/31	R213 2012/11/01	9.05	Call	Bond Future	6,241.0000	6,157.0000	(1.346)	0	0	0
2012/01/31	R213 2012/11/01	9.05	Put	Bond Future	4,138.0000	4,181.0000	1.039	0	0	0
2012/01/31	R213 2012/11/01	8.95	Call	Bond Future	5,809.0000	5,727.0000	(1.412)	0	0	0
2012/01/31	R213 2012/11/01	8.95	Put	Bond Future	4,476.0000	4,520.0000	0.983	0	0	0
2012/01/31	R213 2013/02/07			Bond Future	8.8450	8.8620	0.192	0.0000	0.0000	0
2012/01/31	R213 2013/02/07	9.00	Call	Bond Future	1,200.0000	1,067.0000	(11.083)	0	0	0
2012/01/31	R213 2013/02/07	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R213 2013/02/07	9.05	Call	Bond Future	1,582.0000	1,449.0000	(8.407)	0	0	0

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2012/01/31	R213 2013/02/07	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	R213 2013/02/07	8.95	Call	Bond Future	816.0000	683.0000	(16.299)	0	0	0
2012/01/31	R213 2013/02/07	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/31	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>483177.00</b>